Applied Economics Letters, 1998, **5**, 809–810

Author Index

Akhand, H.A., 317, 797
Akintoye, A., 15
Alonso, J., 153
Alyousha, A., 325
Antioch, G., 539
Arghyrou, M.G., 727
Arnon, A., 607
Arvin, B.M., 773
Ashton, A., 737
Assarsson, B., 25
Avsar, G., 105

Baimbridge, M., 161, 211
Bajo-Rubio, O., 769
Barkoulas, J.T., 135
Baum, C.F., 135
Berman, G.E., 169, 645
Berrens, R.P., 761
Bernard, J.C., 221
Biswal, B., 699
Bleaney, M., 239
Bloor, K., 127
Bohara, A.K., 761
Bonanni, C., 275
Booth, G.G., 715
Bredin, D., 301
Brockman, P., 205
Brooks, C., 719
Brooks, R.D., 169, 645
Burdekin, R.C.K., 251
Burkett, P., 251

Cameron, S., 81, 351
Carporale, T., 165
Caudill, S.B., 623
Cebula, R.J., 47, 365, 415, 481, 635, 757
Chappel, D., 19
Chen, T.-Y., 613
Cheng, B.S., 419
Choudhury, A.H., 247, 469
Clark, K., 631
Clarke, A., 265
Cobham, D., 477
Coleman, J.S., 65, 707
Collins, A., 81, 351, 785
Colyer, D., 437
Curtis, D.C.A., 777

Das, B.J., 117
Davidson, S.R., 169, 645
Davila, A., 93
De Haan, J., 5
Decaluwe, B., 437
Demir, N., 329
Dermine, J., 275
Dhawan, U., 699
Dissanaike, G., 143
Dorward, F., 15
Drewes, T., 773
Drinkwater, S., 631
Duarte Neves, P., 569
Dutt, S.D., 573

Ehlgen, J.C., 759
Ellingworth, D., 527
Elliot, C., 527
Elnaghee, A.H., 69
Engsted, T., 75
Erenburg, S.J., 491
Erlat, G., 269
Erlat, H., 269
Esposto, A.G., 801
Ewing, B.T., 649

Faff, R.W., 513
Felipe, J., 397, 543
Felmingham, B.S., 685
Fielding, N., 265
Filson, D., 449
Florkowski, W.J., 69
Ford, J.L., 147
Fountas, S., 301
Frederick, D.M., 187
Freeman, D.G., 271, 577
Fullerton Jr, T.M., 393
Futagami, R., 503

Galindo, M.-A., 153
Gani, A., 747
Gawande, K., 761
Gazioglou, S., 261
Ghose, S., 147
Ghosh, S., 111
Gius, M.P., 37, 703
Gordon, L.A., 1
Goss, B.A., 105
Govindasamy, R., 555, 793

Grabowski, R., 89
Green Knapp, L., 321
Groot, W., 535
Guell, R.C., 291
Gumbau Albert, M., 723

Habibullah, M.S., 387
Hamori, S., 31
Hanrahan, J.R., 309
Hanrahan, R., 313
Hardcastle, C., 15
Hasan, M.S., 563
Heckelman, J.C., 789
Hefeker, C., 383
Heinesen, E., 191
Hinich, M.J., 719
Hochman, E., 369
Hotchkiss, J., 121
Huang, C.L., 69
Hunter, D.M., 297

In, F., 225
Iscan, T., 355
Italia, J., 793

Jacobs, J., 531
Jansson, P., 25
Jin, S., 555
Johnes, G., 85, 665
Johnson, D., 703
Jung, C., 165

Kaempfer, W.H., 187
Kam, T.Y., 101
Kamada, K., 503
Kambhampati, U.S., 559
Kanas, A., 407, 659
Kazdagli, H, 51
Kholdy, S., 459
Konya, L., 693
Kouassi, E., 437
Koutmos, G., 715
Kristensen, G., 401
Kunce, M., 347
Kushner, J., 313

Lee, B.-J., 751
Leslie, D., 631
Levin, E.J., 429
Lin, J.-A., 101
Linden, M., 781
List, J.A., 347
Lovatt, D., 337

MacDonald, G.A., 741
Macquarie, L., 693
Mah, J.S., 765
Mainland, D.B., 593
Makrydakis, S., 507
Marsh, L.C., 751
Martikainen, M., 343
Masse, I., 313
Mátyás, L., 693
Maynard, A., 127
McCausland, W.D., 261
McGuinness, S., 653
McMillan, D.G., 375
McWilliams, B., 369
Michayluk, D., 205
Mixon Jr., F.G., 61, 623
Molina, J.A., 639
Monadjemi, M.S., 681
Moosa, I.A., 235, 441, 711
Murthy, K.S.R., 777

Nakibullah, A., 231
Nievas, J., 453
Norton Grey, W., 685

Oguz, G.S., 135
Okuno, N., 503
Oliver, B.R., 513
Omran, M.F., 603

Padmore, J., 19
Pagan, J.A., 93
Parikh, A., 337
Parker, S.C., 523
Paton, D., 333
Peel, D.A., 669
Pi-Angiuta, J.V., 305
Pidgeon, J., 19
Pitarakis, J.-Y., 197
Power, S., 247, 469
Pugh, G., 97
Puig-Junoy, J., 255

Richards, D.G., 291
Roberts, M.A., 473
Robinson, E.S., 463
Roller, L.-H., 275
Ross, M.T., 187

Saltz, I.S., 599
Sanchez-Robles, B., 587
Sapra, S.K., 745
Sayan, S., 329
Schnader, M.H., 519
Schoonbeek, L., 531
Seaks, T.G., 321
Sedgley, N., 55
Segoura, I., 485
Sengupta, J.K., 43, 139, 287, 689
Sfeir, R., 139
Sgro, P., 225
Shan, J., 423
Sharma, S., 89
Sheehan, M., 653
Sohrabian, A., 459
Song, S., 11
Sosvilla-Rivero, S., 153
Speight, A.E.H., 375, 669
Stancanelli, E.G.F., 675
Stekler, H.O., 519
Steward, D.D., 617
Sturm, J.-E., 5
Sun, F., 423
Suwandee, S., 89
Svensson, R., 201

Tan, T.-Y., 645
Tarzwell, G.D.M., 281
Telatar, E., 51
Theodossiou, E., 549
Thornton, J., 157
Tridimas, G., 197
Tserkezos, D., 733
Tsoukis, C., 325
Tsur, Y., 369

Upadhyaya, K.P., 61

Valadkhani, A., 361
Van Ommeren, J., 243
Vaughan Williams, L., 333
Vergin, R.C., 175

Waller, E., 583
Walls, W.D., 215
Wan, G.H., 181, 433
Wang, P., 761
Weinblatt, J., 607
Welch, B., 309
Westley, C., 805
Willett, L.S., 221
Williams, S., 477
Witt, R., 265
Wobbekind, R.L., 187
Wolters, J., 497
Wright, R.E., 429

Yannopoulos, A., 549
Yao, S., 785
Yerger, D.B., 271
Yoon, G., 41

Zang, H., 131
Zhang, J., 401
Zhu, Z., 411, 445
Zilberman, D., 369

Applied Economics Letters, 1998, **5**, 811–814

Title Index

A composite leading indicator of Australian inflation, 711
A general equilibrium (GE) model of the term structure applied to Australian securities, 685
A Hausman test for a dummy variable in probit, 321
A note on ERM membership and the efficiency of the London Stock Exchange, 19
A note: bootstrap standard errors and confidence intervals for weak axiom of cost minimization (WACM) based bank managerial efficiency estimates, 617
A quantitative analysis of the health care resource allocations: the private versus the public route in the United Kingdom, 583
A risk-based environmental Kuznets curve for US hazardous waste sites, 761
A simplified GLS estimator for autoregressive moving-average models, 247
A study of bank efficiency and ownership in Taiwan, 613
A test for randomly sampling using duration observations, 243
A test of the P-Star model, 441
Academic and private sector salaries: chalk and cheese?, 211
Achievement of burden? Labour standards in a monetary union, 383
Adding up constraints and gross substitution in portfolio models, 531
An empirical investigation of wage discrimination in professional basketball, 703
An investigation into the cyclical behaviour of output, money, stock prices and interest rates, 235
An investigation of the maximal moments of exchange rates, 603
Analysing the effects of price changes on the cost of living of consumers using true indices, 639
Arbitration versus negotiation: the risk aversion of players, 187
Are real interest rates cointegrated? A study of three OECD countries, 681
Are stock market event studies affected by the price range of shares? The Canadian experience, 313
Asymmetric volatility in industrial production: some international evidence, 375

Baseball success and the structure of salaries, 291
Bias and inefficiency of an ordinary least squares estimator for logit regressions with continuous dependent variables measured with error, 745
Biases in the allocation of Canadian official development assistance, 773
Broiler price transmission results and data periodicity, 221

Can higher debt lead to higher welfare? A theoretical numerical analysis, 111
Causal relationships between public expenditure, public receipts and gross domestic product: Greece 1965–95, 727
Cigarette consumption in Turkey: Tansel's spurious regression, 351
Cointegration and German bond yields, 497
Computing the moments of the filtered variables in a state-space system, 759
Consumption versus market betas of Australian industry portfolios, 513
Convergence in social protection benefits across EU countries, 153
Count-data regression models of the time to adopt new technologies, 369
Crime, earnings inequality and unemployment in England and Wales, 265
Critical values for unit root and cointegration test statistics – the use of response surface equations, 741
Cross-sectional evidence for the job-matching model, 121

Decentralization and public sector growth, 281
Decisions on regional allocation of public investment: the case of Japan, 503
Determinants of inflation rate of the health care CPI in the US, 47
Divisia money and income in Indonesia: some results from error-correction models, 1981:1–1994:4, 387
Do betting costs explain betting biases?, 333
Do farmland prices reflect rationally expected future rents?, 75
Do network news agencies play their dominant strategies? Empirical evidence from lead news stories, 623
Do stockmarket 'losers' win more than 'winners' lose?, 143
Do women earn high returns to tenure than men? Evidence from the new earnings survey, 65
Does federal electoral redistricting induce congressional quits? An empirical note, 61
Does the aggregate production function imply anything about the laws of production? A comment, 543
Duration of industry leadership, 559

Econometrics of neural networks? – a study of marketing margins in the UK meat industry, 593
Economic fundamentals and the housing market, 459
Economic growth and restructuring: a test of unbalanced growth models: 1977–1992, 777
Economic history and econometrics: a cautionary note from the hyperinflation front, 251

Effect of government capital expenditure on GDP in the Iranian economy using superexogeneity testing, 361
Effect of property taxes on the cost of living in the USA: case study of Florida counties, 757
Ellsberg's urns, ambiguity, measures of uncertainty and non-additivity: some experimental evidence, 147
Empirical estimates of the rate of depreciation of education, 535
Empirical models for secondary market debt prices, 393
Empirical note on the impact of federal government budget deficits on bank mortgage rates in the US, 1963–1995, 365
Empirical note on the impact of US Federal Government budget deficits on bank interest rates, 415
Episodic nonstationarity in exchange rates, 719
Estimates of net capital stock for agriculture and industrial sectors for Japan, Korea and Taiwan, 89
Ethnicity and self-employment earnings in Britain 1973–95, 631
Exchange market pressure in Korea: dynamic specifications, 765
Exchange rate regimes and international output co-movement, 165
Exchange rate volatility and exports: the case of Ireland, 301
Exploring the relationship between unemployment and property crime, 527
Export growth and its determinants: some evidence for South Korea and Singapore, 225
Export-led growth hypothesis: cointegration and causality analysis for Taiwan, 699
Export-led hypothesis for Australia: an empirical re-investigation, 423
Exports and capital accumulation: some empirical evidence from the Mexican manufacturing industry, 355

Female labour supply over the life-cycle, 569
Financing dividend and unified partisan governments, 789
Firm's pricing policy and efficiency wages, 781
Fiscal policy dynamics in Australia and New Zealand, 539
Forecasting with structural change: why is the random walk model so damned difficult to beat, 41
Fresh sweet corn acreage response in the selected states of the USA, 555

GNP quarterly desegragation of selected OECD countries using a related time series approach, 733
Government regulation in income inequaltiy in the United States, 1970–1990, 805

Home buyers' characteristics and selling prices, 11
How large is the tax clientele bias in the term structure of UK interest rates, 429
Human capital versus sorting: new data and a new test, 665
Human capital versus sorting: new data and new test, 85

Hysteresis, the Philips curve and the costs of monetary union, 477

Impact of select variables on thrift institution profit rates, 1965–1991, 635
Impact of the US structural budget deficits on thrift institution interest rates, 1964–1995, 481
Increasing returns to liquidity in futures markets, 105
Industry chasing and the tax effect: a question of approach, 347
Inflation and multifactor productivity growth: a response to Smyth, 271
Interaction of volatility and autocorrelation in foreign stock returns, 715
Is it real? The long-run relation between terms of trade and current account deficits: the Ivory evidence, 437
Is the inequality of lifetime wealth a random walk?, 523
Is there a common response in Australian bilateral exchange rates following current account announcements?, 645

Labour market segmentation and unemployment duration, 549
Labour markets in the UK National Health Service: incentives, contracts and health care teams, 127
Linder's hypothesis revisited: income similarity effects for low income countries, 607
Linear estimation of the nonlinear almost ideal demand system: a Monte Carlo study, 181
Long-run benefits from international equity diversification: a note on the Canadian evidence, 659

Macroeconomic determinants of growth in the South Pacific island economies, 747
Macroeconomc stablity and economic growth: the case of Spain, 587
Marginal tax rate and the optimal collection of seigniorage, 797
Measuring health production performance in the OECD, 255
Measuring the degree of block interdependence between agricultural and non-agricultural sectors in Turkey, 329
Modelling real capital gains in the UK stock market, 337
Money, exchange rates and the international business cycle between Japan and the United States, 31
Multiple economic growth equilibria, 261

Nested logit analysis of missing response observations, 751
Nonparametric measurement of preference changes: the case of food demand in rural China, 433

On income tax functions: an application of robust, regression-based diagnostics to models of conditional means, 317
On innovative activity over the business cycle: a note, 785
On the interpretation of coefficients in multiplicative-logarithmic functions: a reconsideration, 397

On the regional variability of minority/non-minority wage differentials, 93
Outcome uncertainty in sporting competition: the Olympic Games 1896–1996, 161

Past trend versus future expectation: test of exchange rate volatility, 139
Personal introduction agencies in the United Kingdom: estimates of an average cost function, 81
Population growth and development: the case of Bangladesh, 231
Predicting consumer risk perceptions towards pesticide residue: a logistic analysis, 793
Price indexes for personal computers (1976–88), 449
Price smoothing and inventory adjustments, 117
Product survival at the cinema: evidence from Hong Kong, 215
Productivity, public and private capital, and real wage in the US, 491
Price, quality and smoke signals, 801
Public capital spending in the Netherlands: developments and explanations, 5
Purchasing power parity in the 1920s: evidence for the Swiss franc, 129
Purchasing power parity revisited: null of cointegration approach, 573

Re-examined the long-run purchasing power hypothesis for a high inflation country: the case of Turkey 1980–93, 51
Real exchange rate, interest rate and capital movements: evidence for France, 305
Regional convergence in the UK, 1970–1995, 653
Regional technical efficiency: a stochastic frontier approach, 723
Return to scale and external economics: empirical evidence from Greek two-digit manufacturing industries, 485
Ricardian causal ordering and the relation between house and land prices: evidence from England, 325
Risk perception and new food production technologies, 69
Ruling-out non-stationary stochastic rational expectations bubbles when agents are non-risk neutral, 473

Short-term interest rate and inflation in the long run: a study of the US and UK from 1803 to 1990, 445
Some evidence on customer 'lock-in' in the French mutual funds industry, 275
Some methodological comments on 'Sources of fluctuations in exchange rates: a structural VAR analysis' by N. Apergis and C. Karfakis, 269
Sources of turning point forecast errors, 519
State income tax policy and geographic labour force mobility in the United States, 599
Stochastic data envelopment analysis: a new approach, 287
Stochastic long memory in traded goods prices, 135

Taiwan's trade imbalance against Japan: an econometric analysis, 101
Technical change in the UK retail banking sector: 1984–1995, 737
Technology gaps, economic growth and convergence across US states, 55
Testing allocative efficiency by data envelopment analysis, 689
Testing for a unit root in ERM exchange rates in the presence of structural breaks: evidence from the bootstrap, 407
Testing for technical change: a nonparametric application, 43
Testing the long-run validity of the monetary approach to the exchange rate: the won-US dollar case, 507
The allocation of public consumption expenditure in the UK, 197
The casual relationship between construction workload and construction price, 15
The causality between budget deficit and interest rates in Japan: an application of time series and analysis, 419
The choice of appropriate monetary aggregates in the United Kingdom, 563
The consequences of a potential pitfall approximate GLS estimation of the regression model with ARMA (p, q) disturbances, 469
The cost of capital and its component parts with corporate and personal tax, 309
The effect of tenure on earnings for males; a public/private analysis, 707
The 'Fisher effect' versus 'German effect' in European countries: an empirical study, 453
The impact of federal budget deficits on movements in the stock market: evidence from Australia and France, 649
The information content of losses around earnings announcements in the Finnish stock market, 343
The Kuznets U-curve hypothesis: some panel data evidence, 693
The Linder effect in trade blocks, 401
The long-run demand for currency and broad money in Italy, 1861–1980, 157
The nature and extent of revisions to Australian macroeconomic data, 169
The NFL pointspread market revisited: anomaly or statistical aberration?, 175
The performance of filter rules on the Jamaican stock exchange, 297
The persistent holiday effect: additional evidence, 205
The profit elasticity of investment in West Germany and the investment of diversion effects of unification, 97
The random walk of stock prices: evidence from a panel of G7 countries, 411
The saving-investment correlation revisited: the case of Spain, 1964–1994, 769
The stability of the Kuznets curve: some further evidence, 131

The tax wedge and repair and maintenance of houses, 191
The term structure of Australian interest rates: tests of the expectation hypothesis, 463
The variance of economic activity over the business cycle: some further evidence, 669
Three empirical models for the entry mode choice in foreign direct investment, 201
Tobin's q and overinvestment, 1
Unemployment compensation schemes and unemployment duration, 675
Unemployment persistence: the case of Sweden, 25
Unit roots in the presence of moving average errors: tests of consumer price inflation, 577
Using panel data to estimate the determinants of medical malpractice insurance premiums, 37